

Abstract of the Disclosure

Empirical data for a given option is processed using regression modeling to provide one or more option valuation models for the option. That model (or models) is then used to value the option with respect to future worth. When multiple different models are provided, resultant data can be developed from each model. That resultant data is then compared against historical data for the option to identify a particular one of the models that appears most accurate. That most-accurate model is then used to value the option with respect to future worth.